

London Stock Exchange Derivatives

MARKET NOTICE 2015/076

Enhanced Clearing Functionality on London Stock Exchange Derivatives Market

London Stock Exchange Derivatives Market (LSEDM) informs Members that it is enhancing current functionality to Members' segregated Clearing account structure and extending the ability to perform Give Ups using the BCS GUI to T+2.

The enhanced functionality will be available in the Production environment from Monday 12 October 2015.

(1) CLEARING ACCOUNT STRUCTURE

LSEDM is introducing an enhancement to the current EMIR account segregation solution. The new functionality will allow members to allocate trades at the point of execution into the correct segregated account – this includes both the OSA and ISA accounts. Trades are allocated by populating the LSEDM segregated account mnemonic within the client code field. The current functionality will remain for Members not opting for the change.

Members who want to use the new functionality should contact Derivatives Operations to update their configuration: ETD.Operations@lseg.com or +44 20 7797 3617.

(2) T+2 GIVE UP FUNCTIONALITY

A new functionality within the BCS GUI is being introduced and will allow members to perform Give Ups until T+2. Trades requiring a reallocation post T+2 should be raised as a position transfer and will be carried out by LCH.Clearnet. A new version of BCS (version 1.7.8) is available for download [here](#).

If you have any questions please call Derivatives Operations on +44 (0) 207 797 3617.

Derivatives Operations
London Stock Exchange
Client Technology Services, LSEG

Telephone: +44 (0)207 797 3617
ETD.operations@lseg.com

10 Paternoster Square, London, EC4M 7LS
www.lseg.com

